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Figure 1
Prior Art

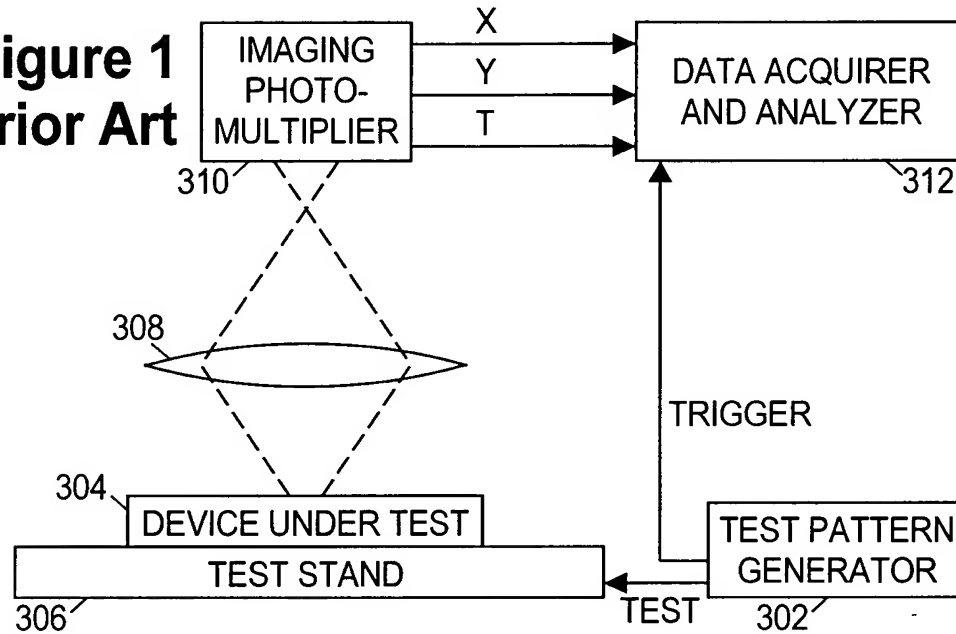
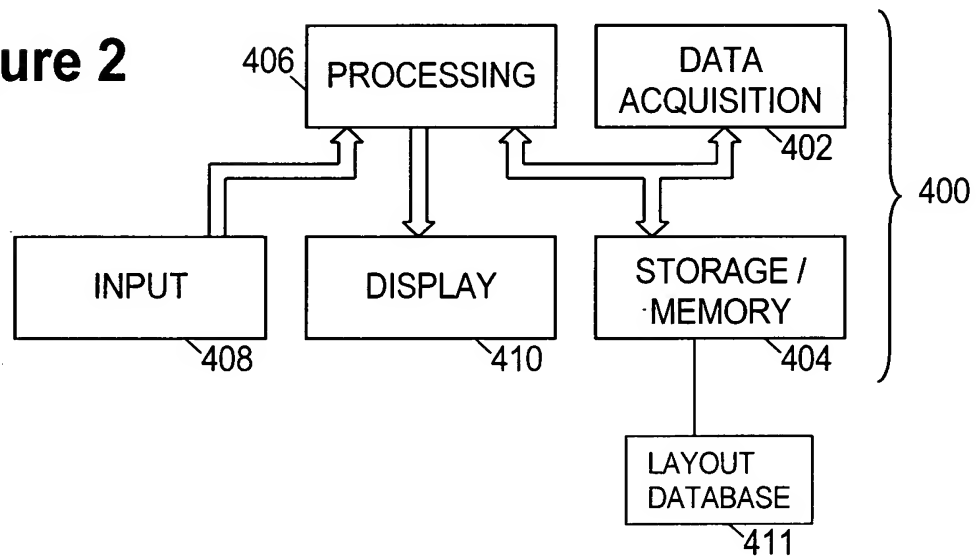


Figure 2





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600

```
LaplaceCDFdiff = Compile[{a,b,Δ}, Module[
(* Computes F[b,Δ] - F[a,Δ] where F is the Laplace CDF *)
(* John Kitchin, HP *)
(* Underlying Laplace PDF is Exp[-Abs[t]/2 , so scale factor = 1 *)
(* Underlying Uniform is Uniform on [-Δ,Δ] *)
(* so Δ is in units of the Scale Factor *)
{r = ea,
s = eb,
t = eΔ,
q},
u = tz;
q = 4Δt;
If[b < -Δ, If[a < -Δ, (s-r) (-1+t2),
If[a < Δ, -s-1/r + r+st2-2t(a+Δ), -1-sr+t2+srt2-4rtΔ/r ],
If[b < Δ, If[a < -Δ, 1/s -s+r-rt2+2t(b+Δ), If[a < Δ, r/s -s-1/r +r+2(b-a)
-1+r/s -sr+t2-2rt(Δ-b)/r ], If[a < -Δ, 1/s +r-t2/s -rt2+4tΔ,
If[a < Δ, 1/s -1/r +r-t2/s +2t(Δ-a), (s-r)(-1+r2)/sr ]]]]/q
]
```

Figure 4A

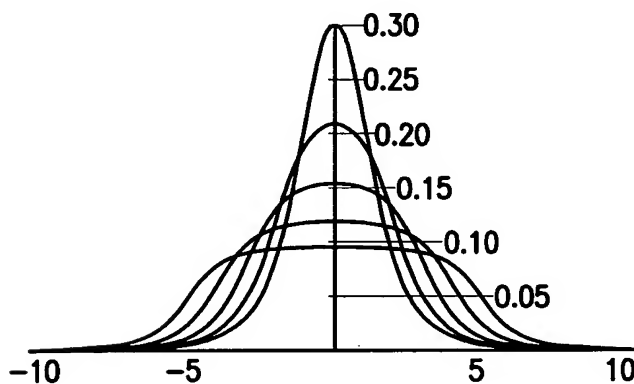


Figure 4B